



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/06/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.30090	8.30090	8.33160	8.33160		18.66	175,024,476.50	21,085	311,757.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,194.09550	1.19410	1,164.484	18.11	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			12.49550	0.01250	13.584	18.11	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,050.03140	1.05003	1,020.877	17.44	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			18.43140	0.01843	19.977	17.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			955.39740	0.95540	926.643	16.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			23.79740	0.02380	25.743	16.99	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			119.59240	0.11959	105.744	23.62	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			987.99240	0.98799	1,004.844	23.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			108.12470	0.10812	95.445	24.16	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,076.52470	1.07652	1,094.545	24.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			183.27100	0.18327	164.106	21.39	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			651.67100	0.65167	663.206	21.39	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			147.10740	0.14711	130.852	22.51	0.00	0	8,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			815.50740	0.81551	829.952	22.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			132.41960	0.13242	117.470	23.07	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			900.81960	0.90082	916.570	23.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			260.35450	0.26035	236.649	19.74	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			428.75450	0.42875	435.749	19.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			231.06090	0.23106	208.820	20.28	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			499.46090	0.49946	507.920	20.28	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			193.97890	0.19398	174.030	21.10	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			612.37890	0.61238	623.130	21.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			376.45140	0.37645	349.463	18.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			244.85140	0.24485	248.563	18.24	0.00	0	100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			353.74760	0.35375	326.802	18.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			272.14760	0.27215	275.902	18.45	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			293.87180	0.29387	268.702	19.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			362.27180	0.36227	367.802	19.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			545.94080	0.54594	516.804	16.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			114.34080	0.11434	115.904	16.95	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			481.90620	0.48191	454.828	17.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			150.30620	0.15031	153.928	17.38	0.00	0	6,625.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			426.15980	0.42616	399.119	17.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			194.55980	0.19456	198.219	17.81	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			862.23300	0.86223	835.763	16.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			30.63300	0.03063	34.863	16.78	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			694.59180	0.69459	667.466	16.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			62.99180	0.06299	66.566	16.87	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			655.50280	0.65550	627.990	16.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			73.90280	0.07390	77.090	16.89	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.39970	8.39970	8.43020	8.43020		19.19	4,695,432.30	559	52,843.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			80.38040	0.08038	74.316	28.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,750.18040	2.75018	2,774.616	28.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			276.72240	0.27672	257.932	22.13	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			946.52240	0.94652	958.232	22.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			208.85760	0.20886	195.076	23.74	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,278.65760	1.27866	1,295.376	23.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			120.13150	0.12013	114.325	27.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,089.93150	2.08993	2,114.625	27.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			405.42290	0.40542	379.096	20.03	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			575.22290	0.57522	579.396	20.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			346.51530	0.34652	323.142	20.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			716.31530	0.71632	723.442	20.86	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			297.79700	0.29780	277.523	21.70	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			867.59700	0.86760	877.823	21.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			661.49570	0.66150	628.957	17.47	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			231.29570	0.23130	229.257	17.47	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			632.73510	0.63274	602.409	17.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			252.53510	0.25254	252.709	17.68	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			515.72650	0.51573	486.533	18.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			385.52650	0.38553	386.833	18.76	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			691.31760	0.69132	659.703	17.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			211.11760	0.21112	210.003	17.40	0.00	0	15,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.50080	8.50080	8.53110	8.53110		19.35	1,275,120.00	150	19,545.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			761.63370	0.76163	731.545	17.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			330.53370	0.33053	330.745	17.76	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			411.36190	0.41136	388.820	21.35	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			980.26190	0.98026	988.020	21.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			0.00000	0.00000	301.306	22.79	301,306.30	1,000	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			0.00000	0.00000	1,350.506	22.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			0.00000	0.00000	785.624	17.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			0.00000	0.00000	284.823	17.49	142,411.75	500	500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.59370	8.59370	8.62530	8.62530		19.55	0.00	0	1,150.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			638.69820	0.63870	609.533	19.99	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			763.39820	0.76340	765.833	19.99	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			635.37970	0.63538	606.311	20.02	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			770.07970	0.77008	772.611	20.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			642.04280	0.64204	612.778	19.96	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			756.74280	0.75674	759.078	19.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.68060	8.68060	8.71170	8.71170		19.81	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,157.17470	1.15717	1,113.655	17.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			445.47470	0.44547	433.055	17.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			774.70610	0.77471	730.888	20.58	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			1,063.00610	1.06301	1,050.288	20.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.09520	9.09520	9.12920	9.12920		21.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,705.65450	1.70565	1,653.457	18.96	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			576.45450	0.57645	558.257	18.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.52150	10.52150	10.55000	10.55000		24.04	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.30090	8.30090	8.33160	8.33160		18.66	0.00	0	860.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			26,350.73440	0.26351	23,965.543	19.69	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			42,190.73440	0.42191	42,875.543	19.69	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.39970	8.39970	8.43020	8.43020		19.19	0.00	0	8.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			40,867.52110	0.40868	38,219.772	19.99	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			56,847.52110	0.56848	57,249.772	19.99	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.50080	8.50080	8.53110	8.53110			0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			15,890.00000	0.15890	18,920.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.59370	8.59370	8.62530	8.62530		19.55	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			64,204.27600	0.64204	61,277.759	19.96	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			75,674.27600	0.75674	75,907.759	19.96	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			63,869.82320	0.63870	60,953.291	19.99	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			76,339.82320	0.76340	76,583.291	19.99	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			63,537.96650	0.63538	60,631.090	20.02	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			77,007.96650	0.77008	77,261.090	20.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.05480	13.05480	13.07960	13.07960		15.37	946,577,438.40	72,508	73,780.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,751.24800	1.75125	1,725.308	17.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			21.64800	0.02165	20.508	17.05	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,007.59650	1.00760	979.384	14.50	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			77.99650	0.07800	74.584	14.50	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			293.89780	0.29390	263.083	16.56	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			664.29780	0.66430	658.283	16.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			202.01890	0.20202	174.590	17.70	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			972.41890	0.97242	969.790	17.70	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.20550	13.20550	13.23170	13.23170		16.75	0.00	0	1,630.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			577.61860	0.57762	553.614	17.14	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			715.91860	0.71592	718.114	17.14	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.35870	13.35870	13.38660	13.38660		17.58	0.00	0	1,855.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			1,097.89190	1.09789	1,060.826	24.81	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,241.29190	1.24129	1,232.126	24.81	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10470	0.10470	0.10550	0.10550		24.40	2,094.00	20	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			333.14270	0.00333	293.410	24.40	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			783.14270	0.00783	823.410	24.40	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10610	0.10610	0.10690	0.10690		22.90	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			554.76140	0.00555	509.268	22.90	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			864.76140	0.00865	899.269	22.90	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.54990	10.54990	10.56800	10.56800		14.80	126,598.80	12	30,091.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,136.15670	1.13616	1,117.809	14.28	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			18.15670	0.01816	17.910	14.28	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			861.56120	0.86156	842.627	13.84	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			43.56120	0.04356	42.727	13.84	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			734.27460	0.73427	714.784	13.73	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			66.27460	0.06627	64.884	13.73	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			516.13330	0.51613	495.671	14.07	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			148.13330	0.14813	145.771	14.07	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			149.59610	0.14960	134.523	17.41	0.00	0	21,300.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			781.59610	0.78160	784.623	17.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			141.49830	0.14150	126.883	17.63	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			823.49830	0.82350	826.983	17.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.68500	10.68500	10.70350	10.70350		15.81	0.00	0	52,680.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			438.41800	0.43842	418.875	16.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			554.91800	0.55492	553.875	16.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			352.97330	0.35297	335.324	17.08	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			749.47330	0.74947	750.324	17.08	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			668.60740	0.66861	649.298	14.75	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			265.10740	0.26511	264.298	14.75	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			616.18880	0.61619	596.592	15.01	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			312.68880	0.31269	311.592	15.01	0.00	0	750.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.82600	10.82600	10.84530	10.84530		15.82	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			566.02970	0.56603	539.489	16.26	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			690.72970	0.69073	683.489	16.26	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.09500	11.09500	11.17110	11.17110		16.36	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			926.16800	0.92617	841.748	16.53	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			955.06800	0.95507	946.748	16.53	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			446.54000	446.54000	444.20600	444.20600			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			452.91700	452.91700	450.55800	450.55800			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			403.78300	403.78300	402.27900	402.27900			0.00	0	1,005.00
ALBI	On	01/11/2012	Index Future			409.55000	409.55000	408.03100	408.03100			0.00	0	0.00
ANY DA'On	28/06/2012	Any day expiry			8.20370	8.20370	8.23350	8.23350			18.28	0.00	0	2,360.00
ANY DA'On	28/06/2012	Any day expiry	7.40	Call			834.00000	0.83400	804.000		25.98	0.00	0	0.00
ANY DA'On	28/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	0.000		25.98	0.00	0	0.00
ANY DA'On	28/06/2012	Any day expiry	8.25	Call			94.00000	0.09400	70.000		18.86	0.00	0	0.00
ANY DA'On	28/06/2012	Any day expiry	8.25	Put			111.00000	0.11100	116.000		18.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	17/09/2012	Foreign Exchange Future			8.38810	8.38810	8.41680	8.41680		15.64	0.00	0	5,862.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Call			272.97550	0.27298	243.938	15.68	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Put			276.17550	0.27618	275.838	15.68	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future			8.42810	8.42810	8.45790	8.45790		15.80	0.00	0	11,786.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			388.12570	0.38813	357.274	15.91	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			390.22570	0.39023	389.174	15.91	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.46970	8.46970	8.50210	8.50210		15.88	0.00	0	3,790.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			479.42190	0.47942	446.432	15.99	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			487.32190	0.48732	486.732	15.99	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.68540	9.68540	9.71710	9.71710		17.57	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.12090	8.12090	8.16990	8.16990		13.42	81,209.00	10	23.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			187.19330	0.18719	159.179	14.00	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			287.29330	0.28729	308.279	14.00	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.20290	8.20290	8.25230	8.25230		14.06	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			297.83460	0.29783	266.546	14.58	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			395.53460	0.39553	413.646	14.58	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.11690	0.11690	0.10890	0.10890			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.04990	0.04990	0.05130	0.05130			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.14610	0.14610	0.14620	0.14620			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.02730	0.02730	0.02730	0.02730			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.21410	0.21410	0.20440	0.20440			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.06550	0.06550	0.06470	0.06470			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.79800	8.79800	8.81830	8.81830		16.47	182,972,006.00	20,797	18,517.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			283.34920	0.28335	243.833	17.00	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			375.04920	0.37505	355.833	17.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	14/12/2012	Foreign Exchange Future			8.92600	8.92600	8.94730	8.94730		18.10	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			445.47410	0.44547	404.906	18.43	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			538.17410	0.53817	518.906	18.43	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry			8.20500	8.20500	8.23480	8.23480		18.43	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Call			835.00000	0.83500	805.000	25.31	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	25.31	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.72	Call			517.00000	0.51700	487.000	19.64	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.72	Put			2.00000	0.00200	2.000	19.64	0.00	0	5,480.00
DAUS On	29/06/2012	Any day expiry	8.25	Call			100.00000	0.10000	77.000	18.97	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	8.25	Put			115.00000	0.11500	122.000	18.97	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	8.51	Call			33.00000	0.03300	21.000	21.82	0.00	0	5,480.00
DAUS On	29/06/2012	Any day expiry	8.51	Put			308.00000	0.30800	326.000	21.82	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry			8.24420	8.24420	8.27420	8.27420		18.36	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	8.25	Call			224.00000	0.22400	200.000	18.36	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	8.25	Put			200.00000	0.20000	206.000	18.36	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	8.51	Call			136.00000	0.13600	117.000	20.17	0.00	0	4,800.00
DAUS On	31/07/2012	Any day expiry	8.51	Put			372.00000	0.37200	383.000	20.17	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.40	Call			879.00000	0.87900	849.000	17.18	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.40	Put			5.00000	0.00500	5.000	17.18	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.72	Call			578.00000	0.57800	551.000	16.68	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.72	Put			24.00000	0.02400	27.000	16.68	0.00	0	4,800.00
DAUS On	31/08/2012	Any day expiry			8.28100	8.28100	8.31140	8.31140		18.74	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.72	Call			645.00000	0.64500	618.000	16.93	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.72	Put			54.00000	0.05400	57.000	16.93	0.00	0	6,170.00
DAUS On	31/08/2012	Any day expiry	8.25	Call			313.00000	0.31300	287.000	18.52	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	8.25	Put			252.00000	0.25200	256.000	18.52	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	8.51	Call			218.00000	0.21800	196.000	19.94	0.00	0	6,170.00
DAUS On	31/08/2012	Any day expiry	8.51	Put			417.00000	0.41700	425.000	19.94	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.40	Call			927.00000	0.92700	899.000	17.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	7.40	Put			16.00000	0.01600	18.000	17.10	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.31360	8.31360	8.34420	8.34420		18.74	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			283.00000	0.28300	258.000	19.82	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			449.00000	0.44900	454.000	19.82	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			974.00000	0.97400	945.000	17.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			30.00000	0.03000	31.000	17.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			701.00000	0.70100	674.000	16.98	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			77.00000	0.07700	80.000	16.98	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			380.00000	0.38000	353.000	18.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			286.00000	0.28600	289.000	18.53	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.35050	8.35050	8.38100	8.38100		19.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			451.00000	0.45100	423.000	18.57	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			320.00000	0.32000	323.000	18.57	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			351.00000	0.35100	326.000	19.73	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			480.00000	0.48000	486.000	19.73	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,027.00000	1.02700	999.000	17.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			46.00000	0.04600	49.000	17.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			764.00000	0.76400	737.000	17.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			103.00000	0.10300	107.000	17.06	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.38400	8.38400	8.41450	8.41450		19.20	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			410.00000	0.41000	383.000	19.67	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			506.00000	0.50600	509.000	19.67	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			818.00000	0.81800	790.000	17.08	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			124.00000	0.12400	126.000	17.08	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.41410	8.41410	8.44440	8.44440		19.13	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			863.00000	0.86300	835.000	17.01	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			139.00000	0.13900	141.000	17.01	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			458.00000	0.45800	430.000	19.57	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			524.00000	0.52400	526.000	19.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.17200	87.45801	9.22600	87.02089			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.26100	84.92286	9.31600	84.48484			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			404.65000	404.65000	403.17100	403.17100			0.00	0	269.00
GOVI	On	02/08/2012	GOVI	398.23	Call			49,410.00000	4.94100	64,200.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			410.42900	410.42900	408.93600	408.93600			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			49,760.00000	4.97600	64,690.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			175.06100	175.06100	175.09100	175.09100			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			177.56100	177.56100	177.59500	177.59500			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.26300	473.26300	473.26300	473.26300			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.60000	94.40000	5.60000	94.40000			0.00	2,890	0.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.48000	94.52000	5.58000	94.42000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.44000	94.56000	5.51000	94.49000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.41000	94.59000	5.46000	94.54000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.29000	94.71000	5.38000	94.62000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.26000	94.74000	5.36000	94.64000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.22000	94.78000	5.35000	94.65000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.24000	94.76000	5.37000	94.63000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.32000	94.68000	5.44000	94.56000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.46000	94.54000	5.59000	94.41000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.64000	94.36000	5.77000	94.23000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.82000	94.18000	5.96000	94.04000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future			6.57470	6.57470	6.60160	6.60160		12.31	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call			173.83950	0.17384	154.632	12.51	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put			162.23950	0.16224	169.932	12.51	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future			6.62790	6.62790	6.65480	6.65480		14.65	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call			293.66370	0.29366	268.378	14.64	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put			268.86370	0.26886	270.478	14.64	0.00	0	0.00
R157 On	02/08/2012	Bond Future			5.97500	126.34981	6.06000	126.08169		2.38	0.00	0	14,880.00
R157 On	02/08/2012	Bond Future	6.15	Call			581.06000	0.58106	749.340	2.42	0.00	0	3,750.00
R157 On	02/08/2012	Bond Future	6.15	Put			297.99000	0.29799	198.150	2.42	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call			1,029.37000	1.02937	1,249.580	2.47	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.35	Put			120.29000	0.12029	72.380	2.47	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Call			1,571.63000	1.57163	1,821.230	2.52	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put			40.66000	0.04066	22.140	2.52	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call			2,765.21000	2.76521	3,031.810	2.63	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.95	Put			2.75000	0.00275	1.230	2.63	0.00	0	3,750.00
R157 On	01/11/2012	Bond Future			5.99700	121.34924	6.09000	121.07972		2.64	121,349.24	1	200.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	6.24	Call			1,032.50000	1.03250	1,186.920	2.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			599.42000	0.59942	484.320	2.69	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.01100	123.26925	6.11400	122.99939		2.58	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,274.26000	1.27426	1,419.650	2.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			841.00000	0.84100	716.530	2.64	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.98400	122.61224	8.04200	122.05071		11.05	6,130,612.00	50	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			568.07000	0.56807	667.610	10.84	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			4,335.75000	4.33575	3,873.760	10.84	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			659.62000	0.65962	772.410	10.87	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			4,025.03000	4.02503	3,576.290	10.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			816.17000	0.81617	950.760	10.91	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			3,581.60000	3.58160	3,154.660	10.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			8,833.88000	8.83388	9,371.480	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			73.10000	0.07310	49.170	11.93	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			6,037.84000	6.03784	6,526.220	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			278.52000	0.27852	205.370	11.63	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			6,764.11000	6.76411	7,269.970	11.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			199.10000	0.19910	143.430	11.71	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			6,845.66000	6.84566	7,353.210	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			191.63000	0.19163	137.650	11.72	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,696.87000	1.69687	1,932.600	11.05	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			2,103.13000	2.10313	1,777.330	11.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			3,055.49000	3.05549	3,413.650	11.27	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			1,071.89000	1.07189	868.520	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			3,378.10000	3.37810	3,756.390	11.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.30	Put			924.62000	0.92462	741.380	11.31	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.05200	124.37157	8.11200	123.80154		12.56	0.00	0	200.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,557.85000	2.55785	2,763.250	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			5,368.54000	5.36854	5,003.910	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			7,899.63000	7.89963	8,305.500	13.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1,454.35000	1.45435	1,290.190	13.07	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.12500	121.04110	8.18700	120.46397		13.16	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			6,518.82000	6.51882	6,801.580	13.34	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			3,934.10000	3.93410	3,639.730	13.34	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.93014	219.93014	219.80826	219.80826			0.00	0	44.00
R189	On	02/08/2012	Bond Future	219.65	Call			158.26000	0.15826	280.140		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.61716	256.61716	256.41774	256.41774			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			267.74000	0.26774	467.160		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			4.77800	109.92066	4.84900	109.75461		1.59	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			850.04000	0.85004	998.440	1.68	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			33.88000	0.03388	16.230	1.68	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.64800	111.49199	4.72800	111.32373		1.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			977.04000	0.97704	1,091.530	1.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	5.11	Put			178.23000	0.17823	124.460	1.69	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.44700	108.84290	4.53700	108.67658		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			1,095.42000	1.09542	1,195.680	1.68	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			281.66000	0.28166	215.600	1.68	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n		22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.23983	189.23983	189.38434	189.38434			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	188.44	Call			944.34000	0.94434	799.830		0.00	0	0.00
R202	On	02/08/2012	Bond Future	188.44	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.57600	110.40136	6.66000	110.02712		4.66	11,040,136.00	100	13,477.00
R203	On	02/08/2012	Bond Future	6.60	Call			598.72000	0.59872	752.620	4.62	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			865.87000	0.86587	645.530	4.62	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,229.48000	1.22948	1,473.980	4.70	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			388.90000	0.38890	259.160	4.70	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			2,269.14000	2.26914	2,592.320	4.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			117.77000	0.11777	66.710	4.83	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			3,884.48000	3.88448	4,249.590	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			16.18000	0.01618	7.050	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.62600	107.82209	6.71500	107.44363		5.38	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			1,780.48000	1.78048	1,983.390	5.42	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			1,125.29000	1.12529	949.740	5.42	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.67900	109.52734	6.77400	109.14440		5.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,192.47000	2.19247	2,387.780	5.24	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,527.38000	1.52738	1,339.750	5.24	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R10n		15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future			6.91500	106.53018	6.98800	106.14731		6.01	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.15	Call			1,380.98000	1.38098	1,627.590	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			537.43000	0.53743	401.170	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.97300	108.05164	7.05000	107.66227		6.73	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,251.39000	2.25139	2,462.950	6.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1,398.03000	1.39803	1,220.220	6.83	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.03200	105.73129	7.11400	105.33321		6.84	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			2,801.81000	2.80181	3,008.360	6.98	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,953.66000	1.95366	1,762.130	6.98	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On		21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.00200	103.88739	5.05900	103.80742		0.96	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			253.64000	0.25364	310.980	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			70.18000	0.07018	47.550	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.82500	105.37126	4.89300	105.29171		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			357.32000	0.35732	407.160	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			173.97000	0.17397	144.260	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.48400	103.27113	4.56900	103.19349		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			423.02000	0.42302	469.200	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			248.89000	0.24889	217.430	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.22200	100.60509	7.32200	100.03869		7.19	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	7.51	Call			1,629.58000	1.62958	2,015.310	7.35	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			575.47000	0.57547	394.800	7.35	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.28500	102.03738	7.38800	101.47119		8.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			2,601.97000	2.60197	2,893.450	8.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	7.58	Put			1,557.11000	1.55711	1,282.400	8.11	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.35100	100.01184	7.45900	99.43784		8.17	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			3,191.62000	3.19162	3,502.110	8.26	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			2,134.17000	2.13417	1,870.660	8.26	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.32600	98.72431	7.42500	98.11494		8.07	4,936,215.50	50	16,082.00
R208	On	02/08/2012	Bond Future	7.20	Call			536.29000	0.53629	729.360	7.93	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			1,928.26000	1.92826	1,511.960	7.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			1,349.29000	1.34929	1,701.460	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			890.85000	0.89085	633.650	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			2,596.27000	2.59627	3,088.080	8.28	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			331.31000	0.33131	213.750	8.28	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			4,946.63000	4.94663	5,532.030	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			51.70000	0.05170	27.730	8.59	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.38700	96.74218	7.49000	96.12415		9.42	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			2,907.97000	2.90797	3,260.780	9.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1,663.21000	1.66321	1,397.990	9.52	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.45100	98.27423	7.55800	97.64990		9.27	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			3,629.47000	3.62947	3,970.650	9.44	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			2,350.21000	2.35021	2,067.060	9.44	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future			8.56200	78.90491	8.61500	78.47243		15.50	0.00	0	28,799.00
R209	On	02/08/2012	Bond Future	8.91	Call			3,098.96000	3.09896	3,428.840	15.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			760.75000	0.76075	658.150	15.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.62700	76.89013	8.68100	76.45515		18.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			4,769.08000	4.76908	5,020.470	18.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			2,353.73000	2.35373	2,170.140	18.69	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.69600	78.10463	8.75100	77.66756		18.72	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,935.86000	5.93586	6,185.440	19.04	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			3,552.61000	3.55261	3,365.120	19.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			143.47565	143.47565	143.36055	143.36055			0.00	0	925.00
R210	On	02/08/2012	Bond Future	142.66	Call			700.55000	0.70055	815.650		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			120.55085	120.55085	120.46978	120.46978			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			109.78000	0.10978	190.850		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.70511	117.70511	117.71199	117.71199			0.00	0	2,989.00
R212	On	02/08/2012	Bond Future	117.39	Call			321.99000	0.32199	315.110		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future			8.40200	89.97192	8.45500	89.52785		13.70	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			3,123.46000	3.12346	3,429.460	13.95	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			792.09000	0.79209	654.020	13.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.47100	87.71342	8.52500	87.26745		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,757.66000	4.75766	4,991.920	16.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			2,459.29000	2.45929	2,247.580	16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.54400	89.10691	8.60000	88.65163		16.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,949.06000	5.94906	6,241.520	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			3,569.51000	3.56951	3,406.690	16.82	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.62100	80.42541	8.66300	80.06702			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			2,376.26000	2.37626	2,734.650		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.30200	1.30200	1.30820	1.30820		18.37	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			412.83570	0.04128	368.211	19.13	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			630.83570	0.06308	648.211	19.13	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.31600	1.31600	1.32230	1.32230		18.70	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			655.74540	0.06557	603.704	19.46	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			832.74540	0.08327	843.704	19.46	0.00	0	0.00
Total for Derivatives :												1,333,426,405.79	119,732	1,529,836.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.15560	100.00000	11.58494			0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On	11/05/2015	Spot Bond			100.00000	19.53568	100.00000	19.40696			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	1.45168	100.00000	1.44115			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.56340	5.00000	126.51246			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	87.98354	100.00000	87.37815			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	19.71464	100.00000	19.58474			2,200,000,000.00	22,000	14,710,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	34.17013	100.00000	33.94499			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.24091	100.00000	10.16666			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.30217	100.00000	13.21452			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	37.54475	100.00000	37.27254			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	27.12467	100.00000	26.91732			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	5.73254	100.00000	5.69457			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.47936	100.00000	16.35989			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	26.72467	100.00000	26.53091			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.32586	100.00000	10.25100			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.74756	100.00000	7.69140			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.58757	100.00000	7.53255			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.69837	100.00000	7.64255			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	24.12611	100.00000	23.96714			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	16.99090	100.00000	16.86771			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	26.00101	100.00000	25.82969			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	25.26985	100.00000	25.08664			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	16.54835	100.00000	16.42837			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.22268	100.00000	12.13310			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	67.86582	100.00000	67.41375			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	48.12499	100.00000	47.80789		700,100,000,000.00	7,001,000	4,100,000.00	
ABL8B	On	19/09/2013			100.00000	39.11507	100.00000	38.83148			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	60.74495	100.00000	60.30455			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	79.30535	100.00000	78.96254			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	34.43162	100.00000	34.16841			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	18.86854	100.00000	18.72429			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	90.13158	8.00000	89.97793			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	91.38386	100.00000	90.71845			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	25.50356	100.00000	25.33368			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On	13/07/2016			100.00000	16.58206	100.00000	16.46053			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	99.84889	9.58000	99.77101			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	10.27157	100.00000	10.19710			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	5.01769	100.00000	4.97914			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	17.06064	100.00000	16.92959			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	4.41916	100.00000	4.38523			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	137.06526	100.00000	138.34291			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	82.66304	100.00000	82.03111			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	4.76511	100.00000	4.72851			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	2.06799	100.00000	2.05627			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	2.06799	100.00000	2.05627			0.00	0	0.00
ABN35	On	04/03/2013			6.82500	100.42386	6.82500	100.36847			0.00	0	0.00
ABN36	On	06/07/2012			100.00000	99.08067	100.00000	98.29640			0.00	0	0.00
ABN37	On	07/07/2016			100.00000	6.09851	100.00000	6.06122			0.00	0	0.00
ABN38	On	17/08/2015			100.00000	11.29053	100.00000	11.22568			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On	21/09/2016	Spot Bond			100.00000	12.43998	100.00000	12.34978			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.38513	100.00000	10.32515			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.29768	100.00000	20.16862			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.48051	100.00000	9.42605			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	8.97604	100.00000	8.92434			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.31590	100.00000	18.21012			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.52637	100.00000	17.42487			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	1.99341	100.00000	1.97460			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.94363	100.00000	1.92529			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	16.86067	100.00000	16.76302			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.06243	100.00000	20.96333			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.36444	100.00000	14.21460			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.31731	100.00000	15.22860			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.69454	100.00000	14.60944			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.18151	100.00000	13.09465			1,100,000,000.00	11,000	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.45722	100.00000	18.33562			800,000,000.00	8,000	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.79524	100.00000	8.73697			500,000,000.00	5,000	4,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	11.11634	100.00000	11.04309			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.08798	100.00000	15.98198			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	27.65952	100.00000	27.44709			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	116.95082	4.00000	116.78864			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.73254	100.00000	5.69457			0.00	0	750,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.28664	100.00000	6.23813			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.16916	100.00000	4.13700			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	42.75283	100.00000	42.44288			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	55.23298	100.00000	54.80802			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	55.52936	100.00000	55.10225			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	16.15162	100.00000	15.80657			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	40.97768	100.00000	40.68059			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	64.53182	100.00000	64.05884			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	40.97768	100.00000	40.68059			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	61.66375	100.00000	61.21669			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	55.90228	100.00000	55.53394			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	103.68732	13.50000	103.57695			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	15.87339	100.00000	15.75831			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	16.13121	100.00000	16.01426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036 On 20/08/2015 Spot Bond			100.00000	19.79215	100.00000	19.64866			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	96.14800	100.00000	95.40459			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	37.97230	100.00000	37.66322			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	37.93147	100.00000	37.62269			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	15.61559	100.00000	15.50237			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.24722	100.00000	1.24016			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	62.68271	100.00000	62.22329			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	62.68271	100.00000	62.22329			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	29.23237	100.00000	29.02044			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	31.41975	100.00000	31.18946			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	12.61925	100.00000	12.54757			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	92.92797	100.00000	92.24299			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	10.60117	100.00000	10.54111			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	10.60117	100.00000	10.54111			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	38.47589	100.00000	38.16316			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	13.37969	100.00000	13.23520			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	14.17363	100.00000	14.02339			0.00	0	0.00
ACL078 On 20/09/2015 Spot Bond			100.00000	13.02576	100.00000	12.88385			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080	On	20/09/2015	Spot Bond			100.00000	13.26490	100.00000	13.12125			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.37012	100.00000	13.22571			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	12.88418	100.00000	12.79836			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	12.88418	100.00000	12.79836			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	12.95275	100.00000	12.86647			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.83445	100.00000	12.69392			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	12.95275	100.00000	12.86647			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	12.81561	100.00000	12.73025			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.39336	100.00000	20.27782			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.12307	100.00000	19.93368			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	82.29451	100.00000	81.74541			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.16965	100.00000	37.85914			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	11.54017	100.00000	11.45650			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.16965	100.00000	37.85914			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	82.29451	100.00000	81.74541			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.34858	100.00000	8.23799			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.34151	100.00000	8.23084			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.35133	100.00000	8.24055			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098	On	20/12/2025	Spot Bond			100.00000	8.14890	100.00000	8.03958			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	37.82940	100.00000	37.72740			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.55537	100.00000	8.45351			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	64.50315	100.00000	64.03038			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.99473	100.00000	44.66495			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	64.51468	100.00000	64.04182			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.26298	100.00000	10.18857			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	26.82689	100.00000	26.61254			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	37.38892	100.00000	37.13987			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	30.56301	100.00000	30.34143			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	89.54637	100.00000	88.90523			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.08543	100.00000	9.01884			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.09702	100.00000	9.03033			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.30963	100.00000	6.27378			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	24.23604	100.00000	24.05841			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.42020	100.00000	3.39754			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.18562	100.00000	4.15803			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.30058	100.00000	5.27055			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127	On	20/09/2021	Spot Bond			100.00000	3.55870	100.00000	3.53526			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.69486	100.00000	3.67051			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.91940	100.00000	0.02609			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	14.71763	100.00000	14.61093			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	14.71763	100.00000	14.61093			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	24.23604	100.00000	24.05841			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.43481	100.00000	14.33015			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	20.20194	100.00000	13.48704			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	20.14936	100.00000	13.48704			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.78785	100.00000	0.02609			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.38099	100.00000	2.36373			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.77773	100.00000	0.02609			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.60407	100.00000	1.59339			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	82.45626	100.00000	80.34934			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.60407	100.00000	1.59339			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.20194	100.00000	13.48704			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.34295	100.00000	2.26275			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.69984	100.00000	2.26275			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL145	On	20/12/2021			100.00000	7.94976	100.00000	0.02609			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	34.81643	100.00000	34.56401			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	27.50703	100.00000	21.31477			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	27.24837	100.00000	21.31477			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	9.77069	100.00000	1.38345			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	23.56089	100.00000	23.39007			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	15.62567	100.00000	8.56593			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	15.45224	100.00000	8.56593			0.00	0	0.00
ACL155	On	20/03/2015			100.00000	15.78890	100.00000	8.56593			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	9.74883	100.00000	1.38345			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	9.36648	100.00000	1.38345			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	15.65627	100.00000	8.56593			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	15.76850	100.00000	8.56593			0.00	0	0.00
ACL160	On	20/07/2012			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	10.33183	100.00000	10.28349			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	12.26461	100.00000	5.43027			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163	On	20/03/2015	Spot Bond			100.00000	15.70729	100.00000	8.56593			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	28.90670	100.00000	21.07350			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.26614	100.00000	1.44816			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	26.56291	100.00000	21.07350			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.27680	100.00000	0.27550			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.06055	100.00000	1.44816			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.62121	1.75000	101.50355			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	15.17152	100.00000	8.63171			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.19002	100.00000	8.63171			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.45874	100.00000	1.44816			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	0.24474	100.00000	0.24296			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.24474	100.00000	0.24296			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	69.78967	100.00000	100.00000		2,000,000,000,000.00	20,000,000	20,000,000.00	
ADB01S	On	14/12/2012	Spot Bond			100.00000	71.04246	100.00000	70.64778			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	71.02207	100.00000	70.62750			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	58.99146	100.00000	58.60064			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.46921	100.00000	2.45131			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A1	On	21/11/2014	Spot Bond			100.00000	14.61093	100.00000	14.50500			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	14.61093	100.00000	14.50500			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	14.61093	100.00000	14.50500			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.13453	100.00000	11.06116			700,000,000.00	7,000	7,400,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	13.23632	100.00000	13.14863			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.10577	100.00000	26.23563			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	18.19071	100.00000	18.07085			200,000,000.00	2,000	14,200,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.35759	100.00000	25.17173			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.23795	100.00000	13.15025			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.34427	100.00000	5.30323			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	32.14113	100.00000	31.92703			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.64081	100.00000	9.57016			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.39039	100.00000	12.30831			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	10.78337	100.00000	10.68158			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.48339	100.00000	9.39389			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	20.28450	100.00000	20.15012			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.08138	100.00000	9.01482			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	38.59748	100.00000	38.31765			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	44.41889	100.00000	44.12621			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.56992	100.00000	22.40449			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	24.99355	100.00000	24.82797			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.22751	100.00000	13.13987			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	30.25156	100.00000	30.03224			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.19629	100.00000	16.07758			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	46.48247	100.00000	46.14178			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.34903	100.00000	17.22187			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.32143	100.00000	17.19447			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.22376	100.00000	14.11951			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	15.07249	100.00000	14.96202			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.27947	100.00000	12.18947			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	14.33117	100.00000	14.22612			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	14.33117	100.00000	14.22612			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.33117	100.00000	14.22612			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.73724	100.00000	14.62922			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	15.74300	100.00000	15.62761			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.34903	100.00000	17.22187			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	13.84936	100.00000	13.74786			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	99.89125	8.00000	99.82606			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	2.78045	100.00000	2.76007			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	1.77949	100.00000	1.76645			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	1.77949	100.00000	1.76645			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	16.57277	100.00000	16.45130			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	62.84005	100.00000	62.15420			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	6.74740	100.00000	6.67376			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.02941	100.00000	18.88993			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	1.77949	100.00000	1.76645			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.77900	100.00000	1.76567			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.36948	100.00000	4.34473			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.46225	100.00000	18.32693			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	16.80272	100.00000	16.67957			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.37205	100.00000	10.29603			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.37343	100.00000	10.29822			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	12.54031	100.00000	12.44839			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6UOn	30/06/2035	Spot Bond				100.00000	10.86596	100.00000	10.78631			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	27.88159	100.00000	27.67945			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	19.42234	100.00000	19.28152			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.38095	100.00000	3.35843			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.14042	100.00000	8.09417			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.08970	100.00000	9.03805			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	9.44062	100.00000	9.37807			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	31.23646	100.00000	31.00999			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	46.75692	100.00000	46.41421			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	29.48270	100.00000	29.26895			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	28.51516	100.00000	28.30843			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	47.85904	100.00000	47.50827			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				100.00000	42.62191	100.00000	42.31290			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond				100.00000	67.77250	100.00000	67.27577			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond				100.00000	7.91724	100.00000	7.85984			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On	20/09/2014			100.00000	19.89084	100.00000	13.48704			0.00	0	0.00
BEER01	On	19/07/2012			100.00000	98.49136	100.00000	97.73759		500,000,000,000.00	5,000,000	2,500,000.00	
BG22A1	On	21/07/2016			100.00000	10.66559	100.00000	10.58741			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.72290	100.00000	10.64431			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	10.89486	100.00000	10.81501			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.46805	100.00000	11.38401			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	12.04124	100.00000	11.95299			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.64619	100.00000	13.54616			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	2.64090	100.00000	2.62154			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	2.58325	100.00000	2.56432			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	2.58325	100.00000	2.56432			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	2.58325	100.00000	2.56432			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	2.58325	100.00000	2.56432			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	2.58325	100.00000	2.56432			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	2.58325	100.00000	2.56432			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.58325	100.00000	2.56432			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.58325	100.00000	2.56432			0.00	0	0.00
BG42A1	On	15/03/2017			100.00000	8.28754	100.00000	8.22746			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On	15/03/2017			100.00000	8.84292	100.00000	8.77881			0.00	0	0.00
BG42A3	On	15/03/2017			100.00000	8.99439	100.00000	8.92918			0.00	0	0.00
BG42A4	On	15/03/2017			8.00000	105.44076	8.00000	105.37069			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	9.44879	100.00000	9.38029			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	10.25662	100.00000	10.18226			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	1.47653	100.00000	1.46583			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	1.47653	100.00000	1.46583			0.00	0	0.00
BID01	On	06/08/2014			100.00000	30.07527	100.00000	29.87494		800,000,000.00	8,000	3,550,000.00	
BID02	On	14/07/2012			100.00000	100.37500	100.00000	99.59690			0.00	0	0.00
BID03	On	14/07/2012			100.00000	97.74522	100.00000	96.98751			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	90.57072	100.00000	89.90148		800,000,000,000.00	8,000,000	2,000,000.00	
BIDC21	On	17/10/2012			1,000.00000	24.25249	1,000.00000	23.77850			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	12.28575	100.00000	12.19668			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	6.88539	100.00000	6.83547			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	7.81070	100.00000	7.75407			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	12.30632	100.00000	12.21710			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.64581	100.00000	12.55413			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.26306	100.00000	13.16690			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.83494	100.00000	15.72014			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.77773	100.00000	14.67060			0.00	0	0.00
BMW03	On	15/06/2013	Spot Bond			100.00000	55.97939	100.00000	55.57354			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	69.30004	100.00000	69.30002			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	44.75128	100.00000	44.42329			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	71.02521	100.00000	70.62545			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	37.41639	100.00000	100.00000		25,000,000,000,000.00	250,000,000	125,000,000.00	
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.34049	100.00000	7.28669			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	92.74212	100.00000	92.06186			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	27.54726	100.00000	27.36575		500,000,000.00	5,000	4,200,000.00	
CBL08	On	02/11/2016	Spot Bond			100.00000	18.39855	100.00000	18.27733			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.75678	100.00000	13.65596			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.61215	100.00000	30.39021			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.64342	100.00000	15.54034		300,000,000.00	3,000	11,700,000.00	
CBL12	On	06/09/2018	Spot Bond			8.00000	61.49533	8.00000	61.45602			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.27629	100.00000	0.27429			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On	01/02/2019	Spot Bond			8.00000	59.58045	8.00000	59.54194			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	21.11794	100.00000	20.92077			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	11.97213	100.00000	11.89326			1,300,000,000.00	13,000	4,650,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	12.63757	100.00000	18.82493			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	11.95982	100.00000	11.88059			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	13.97562	100.00000	13.88354			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.42418	100.00000	13.32685			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	103.94990	12.05000	103.88318			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	62.60483	100.00000	62.15095			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	29.47781	100.00000	29.26176			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.67912	100.00000	23.50557			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	87.82816	100.00000	87.20379			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.20075	100.00000	9.11484			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	82.13881	100.00000	81.59074			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	68.73337	100.00000	68.73335			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	57.38169	100.00000	56.94115			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.11763	100.00000	30.89202			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	55.55405	100.00000	55.12677			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110 On	31/03/2013	Spot Bond			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	55.55405	100.00000	55.12677			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	55.55405	100.00000	55.12677			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	40.94197	100.00000	40.64514			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	55.57875	100.00000	55.15129			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	55.33178	100.00000	54.90610			0.00	0	0.00
CLN119 On	20/06/2012	Spot Bond			100.00000	69.00004	100.00000	69.00001			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	55.13419	100.00000	54.70995			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	59.48441	100.00000	59.05315			0.00	0	0.00
CLN124 On	20/06/2012	Spot Bond			100.00000	68.95004	100.00000	68.95001			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	96.70294	100.00000	95.95716			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	19.42090	100.00000	19.28010			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	44.77165	100.00000	44.44350			0.00	0	0.00
CLN128 On	20/06/2012	Spot Bond			100.00000	68.96671	100.00000	68.96668			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	96.71870	100.00000	95.97280			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130 On	20/08/2015	Spot Bond			100.00000	19.27652	100.00000	19.13677			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	37.99952	100.00000	37.69025			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	37.76134	100.00000	37.45379			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	20.03965	100.00000	19.89437			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	41.07891	100.00000	40.78108			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	40.83797	100.00000	40.54189			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	41.58488	100.00000	41.28339			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	55.62815	100.00000	55.44796			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	55.45526	100.00000	55.27634			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	38.23770	100.00000	38.26788			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	49.03861	100.00000	48.71549			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.44489	13.64000	102.33415			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	45.52684	100.00000	45.22686			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	42.92941	100.00000	42.61817			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	87.38391	100.00000	86.77708			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	28.90670	100.00000	29.05846			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.36057	100.00000	39.38260			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.36057	100.00000	39.38260			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158 On	19/04/2013	Spot Bond			100.00000	64.70176	100.00000	64.22754			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	17.76502	100.00000	17.63623			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	89.39886	100.00000	88.76333			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.12620	100.00000	13.03104			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	12.94445	100.00000	12.85060			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.63698	100.00000	35.37862			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.63698	100.00000	35.37862			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.63698	100.00000	35.37862			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.63245	100.00000	35.37412			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.63698	100.00000	35.37862			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.63698	100.00000	35.37862			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.02576	100.00000	13.29693			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.63698	100.00000	35.37862			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	87.12658	100.00000	86.52153			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.65962	100.00000	65.17837			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	65.90143	100.00000	65.41842			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.74496	100.00000	65.26309			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.74496	100.00000	65.26309			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178 On	15/04/2014	Spot Bond			100.00000	33.14282	100.00000	32.89990			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	10.64163	100.00000	10.54024			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66690	100.00000	66.66687			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66690	100.00000	66.66687			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.08951	100.00000	12.99460			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.03578	100.00000	9.96892			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.08951	100.00000	12.99460			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.30305	100.00000	11.22021			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.06087	100.00000	32.82119			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.50619	100.00000	21.07350			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	91.26307	100.00000	90.61427			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.93056	2.76000	100.90777			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.70674	100.00000	12.61462			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.95970	2.76000	105.82333			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.61178	8.25000	102.54455			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	34.51832	100.00000	34.26806			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.08951	100.00000	12.99460			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197 On	15/06/2016	Spot Bond			100.00000	13.08951	100.00000	12.99460			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.33777	100.00000	4.30461			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.46425	2.40000	110.32540			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.30128	100.00000	2.26275			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	55.13020	100.00000	66.47754			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	55.43057	100.00000	51.44897			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	56.13692	100.00000	51.44897			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.32010	100.00000	32.92734			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	16.09222	100.00000	15.97427			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	16.09222	100.00000	15.97427			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.58539	8.52000	101.51594			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.55922	100.00000	23.40359			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.36382	100.00000	23.19258			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.64738	100.00000	2.62798			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.64738	100.00000	2.62798			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.53789	8.64500	101.46747			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.53789	8.64500	101.46747			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.11347	100.00000	33.86615			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On	15/06/2014			100.00000	35.73284	100.00000	35.47378			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	11.45439	100.00000	11.37851			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.19454	100.00000	2.26275			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	11.04543	100.00000	2.26275			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	55.77953	100.00000	55.37513			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	55.79958	100.00000	55.39503			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	17.61652	100.00000	17.48740			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	17.61652	100.00000	17.48740			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.69396	100.00000	21.31477			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	58.36492	100.00000	57.94178			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	60.34222	100.00000	59.89995			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	60.34222	100.00000	59.89995			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.69485	100.00000	14.60775			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	1.59570	100.00000	1.58413			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	56.55332	100.00000	56.14331			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	10.25681	100.00000	1.38345			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	9.28320	100.00000	9.21590			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	1.55746	100.00000	1.54617			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242 On	24/02/2019	Spot Bond			9.35000	103.11013	9.35000	103.03251			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.11013	9.35000	103.03251			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.26071	100.00000	9.19357			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.26071	100.00000	9.19357			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	1.55746	100.00000	1.54617			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.55746	100.00000	1.54617			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	15.25779	100.00000	15.14718			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.55746	100.00000	1.54617			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	10.71141	100.00000	10.63375			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	10.71141	100.00000	10.63375			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	10.71141	100.00000	10.63375			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	10.71141	100.00000	10.63375			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	10.71141	100.00000	10.63375			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	17.03370	100.00000	16.91020			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	1.79708	100.00000	1.78405			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	1.79708	100.00000	1.78405			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	1.79708	100.00000	1.78405			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	1.79708	100.00000	1.78405			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On	26/03/2017	Spot Bond			100.00000	1.79708	100.00000	1.78405			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	1.79708	100.00000	1.78405			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	102.35786	9.65000	102.27926			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	28.71472	100.00000	21.07350			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	14.71763	100.00000	14.61093			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	63.53035	100.00000	62.93067			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	26.76534	100.00000	26.57128			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	26.76534	100.00000	26.57128			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	1.83839	100.00000	1.82123			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	10.58690	100.00000	1.44816			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	1.55746	100.00000	1.54617			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	12.08332	100.00000	11.99572			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	8.89095	100.00000	8.82650			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	8.84108	100.00000	8.77698			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	8.89095	100.00000	1.44816			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	1.71617	100.00000	1.70015			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	12.50913	100.00000	12.39233			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	1.70015	100.00000	1.68428			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On	20/06/2017	Spot Bond			100.00000	8.87101	100.00000	8.80669			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	18.08607	100.00000	17.95495			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	10.61141	100.00000	10.51233			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	20.61555	100.00000	20.47823			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.61555	100.00000	20.47823			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00027	100.00000	0.00027			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	55.74327	100.00000	55.37397			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	56.63270	100.00000	56.22212			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	56.60721	100.00000	56.19681			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	88.47460	100.00000	87.79823			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	83.95320	100.00000	83.30838			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	56.59447	100.00000	56.18416			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	58.58244	100.00000	58.19643			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	62.36685	100.00000	61.90974			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	62.36685	100.00000	61.90974			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.53927	100.00000	8.47668			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	55.62398	100.00000	55.25547			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	55.63656	100.00000	55.26797			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	56.60721	100.00000	56.19681			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	56.60721	100.00000	56.19681			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.60315	100.00000	13.50453			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	57.71812	100.00000	57.33573			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.44062	100.00000	9.37807			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00170	100.00000	0.00169			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00190	100.00000	0.00189			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	54.51006	100.00000	54.51002			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	68.85504	100.00000	68.85502			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	68.85837	100.00000	68.85835			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	82.39956	100.00000	81.97793			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	68.85837	100.00000	68.85835			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	82.43724	100.00000	82.01536			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	82.42109	100.00000	81.99933			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	113.82696	100.00000	112.95629			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	82.45608	100.00000	82.03409			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	10.01565	100.00000	9.95891			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	10.01565	100.00000	9.95891			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	12.01714	100.00000	11.92906			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	12.01714	100.00000	11.92906			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	10.29348	100.00000	2.26275			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	9.74930	100.00000	2.26275			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	9.09048	100.00000	1.44816			0.00	0	0.00
CLNF08	On	10/07/2012			100.00000	99.87072	100.00000	99.08845			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	9.19024	100.00000	9.12362			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	17.76846	100.00000	17.65138			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	56.91867	100.00000	56.54159			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	10.14093	100.00000	10.07375			0.00	0	10,000.00
COJ05	On	05/06/2023			100.00000	12.77027	100.00000	12.68567			0.00	0	225,000,000.00
COJ06	On	09/12/2015			100.00000	16.61342	100.00000	16.50336			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	13.33533	100.00000	13.24747			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	71.45309	100.00000	71.04718			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	102.01944	5.86800	101.97165			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	100.52312	7.17500	100.46486			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On	28/02/2017	Spot Bond			100.00000	1.54243	100.00000	1.53124			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	9.10481	100.00000	9.03880			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	59.72374	100.00000	59.32700			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	93.53488	100.00000	92.84203			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	57.30274	100.00000	56.92207			0.00	0	0.00
DENG32	On	02/07/2012	Spot Bond			100.00000	98.11827	100.00000	97.33334			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
DENG34	On	05/07/2012	Spot Bond			100.00000	97.33334	100.00000	99.31283			0.00	0	0.00
DENG35	On	12/07/2012	Spot Bond			100.00000	98.27291	100.00000	97.50715			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.98049	100.00000	100.16831			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	48.06655	100.00000	47.74636			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	18.72693	100.00000	18.60286			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	13.06799	100.00000	12.98095			2,800,000,000.00	28,000	77,913,544.00
DV23	On	27/02/2023	Spot Bond			100.00000	13.05144	100.00000	12.96451			500,000,000.00	5,000	130,912,918.00
DVF12	On	13/10/2012	Spot Bond			100.00000	96.87927	100.00000	96.12437			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			100.00000	18.76901	100.00000	18.64398				635,257,800,000.00	6,352,578	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.36022	100.00000	18.11817				0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	94.04320	100.00000	93.34486				0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.22273	100.00000	13.12118				0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	101.80161	2.55000	101.67243				0.00	0	25,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	14.84376	100.00000	14.74488				0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.61693	100.00000	13.52721				0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	116.91690	8.00000	116.84216				0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.25520	100.00000	13.15909				0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919				0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	100.28740	100.00000	99.49147				0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	97.42947	100.00000	96.67809				0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	84.48314	100.00000	83.91741				0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	84.47289	100.00000	83.90723				0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	23.62583	100.00000	23.44522				0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	26.66605	100.00000	26.48842				0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	15.58052	100.00000	15.46757				0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.87128	100.00000	1.85362				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A7 On	17/11/2012	Spot Bond				100.00000	89.09359	100.00000	88.46321			0.00	0	0.00
ERS3A8 On	17/11/2014	Spot Bond				100.00000	22.46197	100.00000	22.29911			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond				100.00000	89.35582	100.00000	88.72359			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond				100.00000	21.84338	100.00000	21.68501			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				100.00000	89.46508	100.00000	88.83207			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				100.00000	22.60472	100.00000	22.44083			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.00000	40.93347	100.00000	40.63670			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	21.31995	100.00000	21.16538			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	13.41833	100.00000	13.32105			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	40.95564	100.00000	40.65872			0.00	0	0.00
ES15 On	30/08/2015	Spot Bond				100.00000	17.05402	100.00000	16.94165			0.00	0	6,000,000.00
ES18 On	20/04/2018	Spot Bond				9.25000	101.64397	9.25000	101.56867		245,253,519,500.00	26,513,894	455,934,121.00	
ES23 On	25/01/2023	Spot Bond				10.00000	104.15894	10.00000	104.07521			0.00	0	264,216,980.00
ES26 On	02/04/2026	Spot Bond				7.85000	101.78289	7.85000	101.71866		337,550,000.00	43,000	44,406,000.00	
ES33 On	15/09/2033	Spot Bond				7.50000	102.06174	7.50000	102.00050		255,000,000.00	34,000	715,351,000.00	
FIFC01 On	17/09/2012	Spot Bond				100.00000	83.70409	100.00000	83.14853			0.00	0	0.00
FR002U On	02/08/2023	Spot Bond				100.00000	11.66034	100.00000	11.57581			0.00	0	0.00
FR003U On	02/08/2023	Spot Bond				100.00000	11.34687	100.00000	11.26460			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	41.63379	100.00000	41.33194			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	41.81944	100.00000	41.51625			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	100.92772	8.37500	100.85956			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	42.74771	100.00000	42.43779			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	26.27209	100.00000	26.09898		1,300,000,000.00		13,000	5,100,000.00
FRB05	On	21/12/2018			100.00000	9.05000	100.00000	8.99005			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	91.37579	100.00000	90.71044			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	84.74535	100.00000	84.17275			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	9.95235	100.00000	9.88020			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	7.93382	100.00000	7.87630			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	1.67368	100.00000	1.66141			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	12.56302	100.00000	12.47979			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	8.98221	100.00000	8.91709			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	34.44611	100.00000	34.18030			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	51.41662	100.00000	51.07412			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	4.22456	100.00000	4.19197			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	5.73254	100.00000	5.69457			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.14604	100.00000	3.12520			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.59038	100.00000	3.56659			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	23.24104	100.00000	23.08790			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.24104	100.00000	23.08790			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.24104	100.00000	23.08790			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.28961	100.00000	0.28797			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01927	100.00000	0.01916			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01776	100.00000	0.01766			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	29.48129	100.00000	29.28598			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	63.15973	100.00000	62.69681			0.00	0	0.00
FRC100	On	20/06/2012	Spot Bond			100.00000	68.33337	100.00000	68.33335			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	1.55746	100.00000	1.54617			0.00	0	0.00
FRC102	On	20/06/2012	Spot Bond			100.00000	68.33337	100.00000	68.33335			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	32.81405	100.00000	21.31477			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	28.62195	100.00000	21.31477			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	1.55746	100.00000	1.54617			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	1.55746	100.00000	1.54617			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	0.04279	100.00000	0.04248			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108	On	24/02/2017			100.00000	1.55746	100.00000	1.54617			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.53702	100.00000	1.44816			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	58.74612	100.00000	58.32021			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.51457	100.00000	13.41658			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	88.90915	100.00000	88.28007			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.24012	100.00000	9.17313			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.05816	100.00000	1.44816			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	29.22667	100.00000	21.07350			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	1.28437	100.00000	1.27091			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	1.30582	100.00000	1.29053			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.36629	100.00000	13.26938			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	1.45874	100.00000	1.44816			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	1.45874	100.00000	1.44816			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	1.45874	100.00000	1.44816			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	1.45874	100.00000	1.44816			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	1.45874	100.00000	1.44816			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	1.45874	100.00000	1.44816			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	29.96576	100.00000	29.76724			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	24.05882	100.00000	23.88248			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.51313	100.00000	16.34749			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.59970	100.00000	13.45361			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	44.55902	100.00000	44.23243			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.09231	6.90500	100.03691			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.12503	100.00000	9.05888			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.27581			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	44.95975	100.00000	44.63022			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	26.94688	100.00000	21.07350			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.06330	100.00000	1.05551			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.34969	5.87500	102.30085			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	10.74861	100.00000	2.26275			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	10.83765	100.00000	2.26275			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.26954	100.00000	6.22777			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.20234	100.00000	21.08222			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.74362	100.00000	5.70537			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.90364	100.00000	6.85764			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC73	On	20/09/2012	Spot Bond			100.00000	82.42378	100.00000	80.21978			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.77238	100.00000	10.71135			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	82.57152	100.00000	80.34934			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.06330	100.00000	1.05551			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	15.92651	100.00000	15.81104			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.11432	100.00000	15.99750			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.52283	100.00000	14.41754			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.23505	4.73000	104.08440			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	82.96176	100.00000	80.34934			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.72053	100.00000	14.61381			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.60090	100.00000	2.26275			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.68925	100.00000	2.26275			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.44443	100.00000	13.48704			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.15357	100.00000	2.26275			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.77760	100.00000	2.26275			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	82.18330	100.00000	80.34934			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	82.17319	100.00000	80.34934			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	56.96295	100.00000	53.03798			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On	20/03/2013	Spot Bond			100.00000	56.96868	100.00000	53.03798			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	56.99160	100.00000	53.03798			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	55.01071	100.00000	51.44897			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.38245	100.00000	1.38345			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.58661	100.00000	14.50015			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.37152	100.00000	1.38345			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.41077	100.00000	8.56593			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.13864	100.00000	15.04890			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.55746	100.00000	1.54617			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	42.04777	100.00000	41.74293			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	45.07891	100.00000	44.75209			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	42.14741	100.00000	41.84185			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	45.18620	100.00000	44.85860			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	42.39266	100.00000	42.08531			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	42.46930	100.00000	42.16140			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	43.27403	100.00000	42.96028			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	44.26269	100.00000	43.94178			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	44.88347	100.00000	44.55807			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On	14/03/2015	Spot Bond			100.00000	19.04127	100.00000	18.89571			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	39.59570	100.00000	39.30863			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.69868	100.00000	23.52499			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	11.23577	100.00000	11.12971			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.44313	100.00000	12.35194			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	1.99973	100.00000	1.98085			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.28815	100.00000	8.22806			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.35591	100.00000	0.35255			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.73254	100.00000	5.69457			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.73254	100.00000	5.69457			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.73254	100.00000	5.69457			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.84757	100.00000	3.82195			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.47538	100.00000	8.41326			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.12287	100.00000	4.09106			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	99.45505	100.00000	98.64865			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	98.19688	100.00000	97.42570			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	98.19688	100.00000	97.42570			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.65388	100.00000	2.63443			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	94.70031	100.00000	93.98289			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.51266	100.00000	11.42828			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	92.38579	100.00000	91.68766			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	37.35355	100.00000	37.08274			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	37.87320	100.00000	37.59862			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.41227	2.00000	103.28544			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	63.22854	100.00000	62.77013			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	54.54295	100.00000	54.14752			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	53.67253	100.00000	53.17139			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.84460	100.00000	0.83467			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.66855	100.00000	1.65297			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	52.02017	100.00000	51.53446			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	51.37356	100.00000	50.89388			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00258	100.00000	0.00254			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.35518	100.00000	9.26783			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.59708	100.00000	1.58217			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.40753	100.00000	27.14597			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On	18/06/2017	Spot Bond			100.00000	16.42507	100.00000	1.56250			800,000,000,000.00	8,000,000	4,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.53462	100.00000	26.35978			300,000,000.00	3,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.03159	100.00000	20.89301			900,000,000.00	9,000	9,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.50997	9.00000	98.43069			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.21388	8.00000	104.13914			0.00	0	23,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.12515	100.00000	13.03820			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.66082	9.00000	100.61232			117,000,000.00	13,000	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.11693	100.00000	11.04328			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.55065	100.00000	12.46705			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.38365	100.00000	9.32149			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.36373	100.00000	2.34659			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	11.01885	100.00000	10.91369			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	101.91711	9.48500	101.83972			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	64.59947	100.00000	64.16916			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			106,500,000.00	1,065	355.00
GPT11	On	29/01/2013	Spot Bond			100.00000	66.10080	100.00000	65.72529			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	91.25000	100.00000	90.57072			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT17	On	28/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	85.97450	100.00000	85.38293			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	85.98854	100.00000	85.39688			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	86.07847	100.00000	85.48618			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	88.55000	100.00000	87.92494			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	84.29561	100.00000	83.71560			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.63733			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	66.60483	100.00000	66.22645			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	67.49613	100.00000	67.11269			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.63733			0.00	0	0.00
GRD171	On	12/07/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
GRD172	On	18/07/2012	Spot Bond			100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
GRD174	On	02/08/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.31691	100.00000	8.25595			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1	On	10/01/2018	Spot Bond			100.00000	10.47285	100.00000	10.39609			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	88.47370	100.00000	87.84917			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	88.60450	100.00000	87.97906			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	88.65900	100.00000	88.03318			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	88.85521	100.00000	88.22800			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	20.42416	100.00000	20.27608			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.31567	100.00000	11.23364			0.00	0	500,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.54306	100.00000	6.49510			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.41258	100.00000	9.34435			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	9.97589	100.00000	9.90277			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	9.70318	100.00000	10.15188			0.00	0	0.00
HMS1B2	On	19/07/2012	Spot Bond			100.00000	95.73196	100.00000	94.99932			0.00	0	0.00
HMS1B3	On	19/07/2012	Spot Bond			100.00000	95.73196	100.00000	94.99932			0.00	0	0.00
HMS1B5	On	19/07/2012	Spot Bond			100.00000	98.72358	100.00000	97.96805			0.00	0	0.00
HMS1B6	On	19/07/2012	Spot Bond			100.00000	103.48548	100.00000	102.69349			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	44.18938	100.00000	43.86550			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	14.53173	100.00000	14.42523			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	16.21352	100.00000	16.09468			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C2On	19/07/2012	Spot Bond			100.00000	95.80703	100.00000	95.07381			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	44.38747	100.00000	44.06213			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	14.92155	100.00000	14.81219			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	16.60334	100.00000	16.48164			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond			100.00000	95.90398	100.00000	95.17002			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	44.74403	100.00000	44.41609			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	15.42275	100.00000	15.30971			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	17.10454	100.00000	16.97917			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	96.24803	100.00000	95.51144			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	45.21945	100.00000	44.88802			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	16.03532	100.00000	15.91779			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	96.67027	100.00000	95.93044			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	97.29580	100.00000	96.55119			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	13.62466	100.00000	13.53390		1,400,000,000.00		14,000	30,000,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	5.73254	100.00000	5.69457			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	5.72767	100.00000	5.68973			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	12.80566	100.00000	12.72035		400,000,000.00		4,000	29,700,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	12.80565	100.00000	12.72035			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	31/12/2050	Spot Bond			2.50000	100.17742	2.50000	99.82214			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	15.14289	100.00000	15.05686			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	90.65345	100.00000	89.99970			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	83.45466	100.00000	82.90075			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	84.53928	100.00000	83.97063			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	22.96399	100.00000	22.81268			0.00	0	10,190,900.00
IBL12	On	12/03/2013	Spot Bond			100.00000	56.43857	100.00000	56.02939			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	16.03009	100.00000	15.91387			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	13.61741	100.00000	13.51869			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	44.80104	100.00000	44.47624			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	38.61871	100.00000	38.33872			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	27.02870	100.00000	26.83274			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	33.52280	100.00000	33.30192			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.32749	100.00000	16.21990			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.37640	100.00000	13.28826			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	30.65345	100.00000	30.45037			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.80509	100.00000	30.57930			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	14.71763	100.00000	14.61093			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	105.81356	1.75000	105.68595			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	102.89060	8.27000	102.82191			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.26295	100.00000	15.15229			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.56070	100.00000	2.54213			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.64805	100.00000	4.61710			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.84757	100.00000	3.82195			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	11.30704	100.00000	11.20031			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	2.01241	100.00000	1.99341			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	101.98831	8.76500	101.91663			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.43300	100.00000	16.27957			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.93196	100.00000	9.83923			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	54.83998	100.00000	54.47864			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.47507	100.00000	15.37255			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.47507	100.00000	15.37255			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.00058	5.00000	101.95907			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.25466	100.00000	19.12710			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	10.63375	100.00000	10.55665			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	10.63375	100.00000	10.55665			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On	17/05/2017	Spot Bond			100.00000	12.16819	100.00000	12.05457			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.49016	100.00000	7.43585			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.15661	100.00000	21.01721			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	54.00055	100.00000	53.64474			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.02576	100.00000	13.92408			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447		1,000,000,000,000.00	10,000,000	5,000,000.00	
IND228	On	10/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND232	On	07/08/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	69.25996	100.00000	68.86792			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND250	On	11/12/2012	Spot Bond			100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	60.23782	100.00000	59.80110			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.85789	100.00000	14.74898			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.72372	100.00000	18.58649			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.45497	100.00000	17.32703			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	74.62418	100.00000	74.19448			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	83.25792	100.00000	82.69663			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.55893			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	0.38055	100.00000	0.37779			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.98748	100.00000	22.82081			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	1.45168	100.00000	1.44115			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	84.01317	100.00000	83.44805			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	82.86340	100.00000	82.31342			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	76.48725	100.00000	75.84270			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	102.06500	6.50000	102.02914			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On	03/04/2013	Spot Bond			100.00000	66.54293	100.00000	65.90077			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	80.93126	100.00000	80.39648		700,000,000,000.00	7,000,000	20,000,000.00	
ING156	On	16/08/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	59.42572	100.00000	58.50051			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	78.85714	100.00000	78.18697			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	77.74648	100.00000	77.09497			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	79.07736	100.00000	78.41654			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	92.57500	100.00000	91.89263			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	62.29619	100.00000	61.84454			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.56030	100.00000	42.25174			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.56030	100.00000	42.25174			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.75511	100.00000	44.42709			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	32.37976	100.00000	32.14500			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	93.78219	100.00000	93.08406			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	18.96555	100.00000	21.15051			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.32614	100.00000	22.16428			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.19295	100.00000	39.90155			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On	13/04/2015	Spot Bond			100.00000	17.79195	100.00000	17.62401			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.07714	100.00000	11.96313			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.71122	100.00000	9.61955			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.73251	8.80000	101.66072			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	32.78691	100.00000	32.57088			200,000,000.00	2,000	2,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.83006	100.00000	13.72979			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.16811	100.00000	13.08135			1,100,000,000.00	11,000	1,200,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.65202	100.00000	22.48779			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.29511	100.00000	16.17697			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	18.52109	100.00000	18.39839			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.20723	100.00000	9.09070			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02719	100.00000	0.02699			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.10153	2.75000	101.07878			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.62852	2.60000	102.49753			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	6.88599	100.00000	6.82099			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	60.99966	100.00000	60.59554			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.70229	100.00000	65.22073			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.29115	100.00000	16.18381			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	11.29475	100.00000	11.21286			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.22498	2.60000	101.08608			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	84.29561	100.00000	83.71560			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.67784			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085		1,000,000,000,000.00	10,000,000	10,000,000	10,000,000.00
IVA228	On	12/07/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519		200,000,000,000.00	2,000,000	2,000,000	2,000,000.00
IVA229	On	19/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA233	On	16/08/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On	05/07/2013	Spot Bond			100.00000	44.24824	100.00000	43.92392			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.52997	100.00000	8.46812			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	24.11747	100.00000	23.94071			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	64.62999	100.00000	64.16143			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	64.24988	100.00000	63.78406			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	70.60050	100.00000	70.13022			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	66.59553	100.00000	66.15908			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	67.42502	100.00000	66.97588			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	58.38983	100.00000	58.00300			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	95.41844	100.00000	94.70989			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.27342	100.00000	15.17278			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	43.66111	100.00000	43.34109			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	10.71141	100.00000	10.63375			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	111.05298	100.00000	110.15739			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	85.87775	100.00000	85.30140			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	66.35234	100.00000	65.97540			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
MAQ013	On	06/07/2012	Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ014On	02/08/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
MAQ015On	23/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
MAQ016On	12/09/2012	Spot Bond			100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	65.14784	100.00000	64.67034			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.87305	100.00000	31.63944			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	88.89652	100.00000	88.26456			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	55.06442	100.00000	54.66520			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	22.55439	100.00000	22.39087			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	97.32620	100.00000	96.55172			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	23.33141	100.00000	23.16040			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.33230	100.00000	17.16869			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	62.86510	100.00000	62.40433			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	63.07556	100.00000	62.61325			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	31.00191	100.00000	30.77467			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.00195	100.00000	96.24609			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	87.61631	100.00000	87.00504			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.53138	100.00000	30.30760			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	59.86022	100.00000	59.42624			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20UOn	17/02/2014	Spot Bond			100.00000	28.98096	100.00000	28.77084			125,000,000,000,000.00	250,000,000	300,000,000.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.54606	100.00000	31.31484			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	13.95288	100.00000	13.85172			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.61196	100.00000	16.49152			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.54413	100.00000	3.51844			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.65267	100.00000	8.58993			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.51156	8.00000	101.44631			32,000,000.00	4,000	4,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	83.48692	100.00000	82.93157			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.63254	100.00000	20.48296			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	15.75744	100.00000	15.65305			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	15.75744	100.00000	15.65305			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.11258	100.00000	3.09196			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.50250	100.00000	0.49916			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00115	100.00000	0.00114			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	101.87880	8.59000	101.80859			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	104.40784	9.34000	104.32932			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	104.72361	10.01000	104.63934			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	21.67559	100.00000	21.53200			0.00	0	101,600,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On	20/12/2015			100.00000	11.83963	100.00000	11.75380			0.00	0	0.00
MFS1A2	On	20/12/2018			100.00000	7.24945	100.00000	7.19689			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	10.51564	100.00000	10.43940			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	17.34727	100.00000	17.23297			0.00	0	16,800,000.00
MIIL01	On	31/05/2015			100.00000	17.74760	100.00000	17.58189			0.00	0	0.00
MIIL02	On	31/05/2017			8.78500	100.58899	8.78500	100.51813			0.00	0	0.00
MQB01	On	31/05/2013			100.00000	54.40066	100.00000	54.00626			0.00	0	0.00
MQB02	On	31/05/2017			8.00000	100.53724	8.00000	100.47262			56,000,000.00	7,000	9,800,000.00
MTN02	On	13/07/2014			100.00000	31.72711	100.00000	31.51577			1,700,000,000.00	17,000	2,200,000.00
MTN03	On	13/07/2015			100.00000	21.13276	100.00000	20.99199			0.00	0	9,700,000.00
MTN04	On	13/07/2017			100.00000	16.09494	100.00000	15.98773			500,000,000.00	5,000	3,550,000.00
MTN05	On	28/10/2013			100.00000	39.93434	100.00000	39.66978			0.00	0	0.00
MTNC08	On	06/09/2012			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
MTNC09	On	18/09/2012			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	0.07018	100.00000	0.06967			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	0.07018	100.00000	0.06967			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	6.67621	100.00000	6.62781			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	6.75920	100.00000	6.71019			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211	On	14/08/2020	Spot Bond			100.00000	6.84219	100.00000	6.79259			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.90858	100.00000	6.85850			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.01924	100.00000	6.96834			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.07456	100.00000	7.02328			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.14096	100.00000	7.08919			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.30694	100.00000	7.25396			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.41758	100.00000	7.36381			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.53931	100.00000	7.48465			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.64996	100.00000	7.59450			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.70529	100.00000	7.64943			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.36921	100.00000	8.30853			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.14379	100.00000	9.07749			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07018	100.00000	0.06967			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07018	100.00000	0.06967			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	30.71240	100.00000	30.48731			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	15.51107	100.00000	15.39738			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.37370	100.00000	9.30574			0.00	0	10,000,000.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	1.56884	100.00000	1.55746			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012	Spot Bond			100.00000	84.72524	100.00000	84.15278			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	19.76372	100.00000	19.63350			2,000,000,000.00	20,000	8,500,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	13.17985	100.00000	13.08429			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	14.70718	100.00000	14.61028			500,000,000.00	5,000	6,200,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01927	100.00000	0.01916			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	64.40269	100.00000	63.93066			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	20.42742	100.00000	20.29209			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.02051	100.00000	17.88843			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.21796	100.00000	9.15040			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	32.50992	100.00000	32.29570			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	26.29060	100.00000	30.97054			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	15.86485	100.00000	15.76032			1,700,000,000.00	17,000	9,350,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.15244	100.00000	12.59854			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	64.65760	100.00000	64.16101			0.00	0	20,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	63.15770	100.00000	62.69479			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	57.34639	100.00000	56.93063			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	93.58447	100.00000	92.88782			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.14628	100.00000	22.02082			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44 On	17/09/2014	Spot Bond			100.00000	36.84639	100.00000	36.63764			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	21.12218	100.00000	21.00251			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	20.03130	100.00000	19.91781			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	16.72574	100.00000	16.60448			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	56.46879	100.00000	56.05939			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	54.72336	100.00000	66.11636			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	66.41272	100.00000	65.93123			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	66.41272	100.00000	65.93123			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	66.41272	100.00000	65.93123			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.55475	100.00000	17.42609			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.89150	100.00000	18.75304			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.52452	100.00000	18.38874			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.29882	100.00000	16.18065			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.26738	100.00000	9.21488			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.83263	100.00000	12.73959			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.12803	100.00000	9.07632			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.18723	100.00000	12.09791			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.91554	100.00000	12.82088			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN66	On	29/01/2016			100.00000	12.11821	100.00000	12.02938			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	2.69321	100.00000	2.67347			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	83.47867	100.00000	83.10929			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.60385	100.00000	6.56634			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	34.90097	100.00000	34.64794			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	27.76078	100.00000	27.59622			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	27.67105	100.00000	27.50703			0.00	0	0.00
NED10	On	15/08/2012			100.00000	89.50250	100.00000	88.86167			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.66507	100.00000	19.53549			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	83.24975	100.00000	82.69721			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	71.49786	100.00000	71.10065			0.00	0	0.00
NED6	On	20/09/2013			100.00000	45.26541	100.00000	44.96716			0.00	0	0.00
NED8	On	08/02/2014			100.00000	36.57567	100.00000	36.33203			1,000,000,000.00	10,000	4,800,000.00
NED9	On	06/07/2017			100.00000	8.43969	100.00000	8.37784			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	16.76508	100.00000	16.65461			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.63678	100.00000	11.55240			0.00	0	0.00
NET41	On	16/02/2013			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00
NET43	On	13/07/2012			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET44	On	16/08/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	8.39601	100.00000	8.33154			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	13.27692	100.00000	13.18847			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.42834	100.00000	11.34548			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	100.62721	6.82500	100.57171			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.60527	6.58500	100.55171			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	55.60125	100.00000	55.19814			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	9.64259	100.00000	9.55256			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.64532	100.00000	11.56089			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	100.63635	6.92500	100.58004			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	55.60125	100.00000	55.19814			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	9.64259	100.00000	9.55256			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	11.86229	100.00000	11.77629			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	100.67290	7.32500	100.61334			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	55.60125	100.00000	55.19814			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	9.64259	100.00000	9.55256			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	87.83733	100.00000	87.22307			0.00	0	0.00
NQF1A9	On	22/05/2013	Spot Bond			100.00000	59.32414	100.00000	58.89404			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B7On	22/11/2012	Spot Bond			100.00000	87.96690	100.00000	87.35174			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	59.53612	100.00000	59.10449			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	88.03169	100.00000	87.41608			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	59.80110	100.00000	59.36753			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	60.14557	100.00000	59.70951			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.68167	100.00000	9.61148			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.75413	8.21500	100.68736			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	46.56979	100.00000	46.21379			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	32.56093	100.00000	32.34638			0.00	0	94,800,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.42425	100.00000	13.33532			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	13.87881	100.00000	13.78737			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.48993	100.00000	6.44007			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	12.94783	100.00000	12.86206			0.00	0	5,300,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	97.70818	100.00000	96.94879			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	64.47720	100.00000	64.00463			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	31.41068	100.00000	31.18045			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	31.24262	100.00000	31.01363			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016	Spot Bond			100.00000	2.42764	100.00000	2.41004			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	9.83963	100.00000	9.76829			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	13.17178	100.00000	13.07524			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.22761	100.00000	13.13066			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.26111	100.00000	13.16391			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.06498	100.00000	13.96190			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	14.95818	100.00000	14.84855			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.54069	100.00000	20.39014			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	16.24085	100.00000	16.13326			1,700,000,000.00	17,000	92,600,000.00
OTCA03	On	31/07/2012	Spot Bond			100.00000	93.47246	100.00000	92.77836			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	63.05083	100.00000	62.59371			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	31.33248	100.00000	31.10532			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	62.96698	100.00000	62.51047			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	31.10617	100.00000	30.88064			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	13.04217	100.00000	12.94761			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	93.28186	100.00000	92.59427			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	93.65760	100.00000	92.96724			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	10.74264	100.00000	10.68178			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF02U	On	06/07/2012			100.00000	100.51446	100.00000	99.71883			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	19.99449	100.00000	19.84794			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	3.72029	100.00000	3.69332			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	50.43774	100.00000	49.96165			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	89.00551	100.00000	88.37724			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	27.01252	100.00000	26.81667			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	71.24284	100.00000	70.84778			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	83.03409	100.00000	82.48419			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	55.50441	100.00000	55.10200			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	55.65441	100.00000	55.25090			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	38.24618	100.00000	37.96889			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	83.07498	100.00000	82.52481			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	27.15016	100.00000	26.95332			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	71.39719	100.00000	71.00127			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	55.90439	100.00000	55.49908			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	38.31507	100.00000	38.03728			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1B	On	15/12/2012			100.00000	83.14653	100.00000	82.59590			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	27.45784	100.00000	27.25877			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	56.35438	100.00000	55.94580			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	83.33053	100.00000	82.77868			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	27.79791	100.00000	27.59637			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	56.75436	100.00000	56.34290			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	29.20918	100.00000	28.99741			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	98.37838	100.00000	99.08265			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	98.37838	100.00000	99.10705			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	98.37837	100.00000	99.20464			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	102.46351	100.00000	101.64814			0.00	0	0.00
R009P	On	15/09/2014			100.00000	16.48768	100.00000	16.37904			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00178	100.00000	0.00176			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.96000	125.53279	6.04000	125.20989		208,069,627,955,920.00	911,011,402	20,246,220,803.00	
R158P	On	15/09/2015			100.00000	7.32786	100.00000	7.27957			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.25683	100.00000	3.23537			0.00	0	0.00
R179	On	01/08/2013			100.00000	50.64819	100.00000	50.31081			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			7.95000	121.82222	8.00500	121.20691			117,234,965,151,150.00	746,536,497	12,698,372,739.00
R187P	On	21/12/2026	Spot Bond			100.00000	0.00079	100.00000	0.00078			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.50620	72.48847	218.28656	71.59608			300,664,531,200,000.00	376,000,000	1,072,000,000.00
R197	On	07/12/2023	Spot Bond			2.03000	254.95568	2.03000	254.64260			33,901,000,000.00	16,700,000	46,839,317.00
R201	On	21/12/2014	Spot Bond			4.82000	109.20958	4.89000	108.99505			22,720,255,720,000.00	713,746,000	4,825,788,028.00
R202	On	07/12/2033	Spot Bond			2.38000	188.01464	2.37000	188.07319			625,675,805,720.00	262,888,994	1,394,979,133.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.35880	8.00000	98.19361			12,120,000,000,000.00	515,000,000	576,000,000.00
R203	On	15/09/2017	Spot Bond			6.55000	109.68835	6.63000	109.26609			24,686,517,700,000.00	768,934,000	8,555,887,144.00
R204	On	21/12/2018	Spot Bond			6.88500	105.84291	6.95500	105.41051			22,586,152,423,545.00	280,486,917	3,143,259,502.00
R2048	On	28/02/2048	Spot Bond			8.75000	4.78244	8.75000	100.00000			0.00	0	0.00
R205	On	31/03/2014	Spot Bond			100.00000	31.31075	100.00000	31.08125			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.05000	106.95346	5.10500	106.82581			11,459,626,650,000.00	269,233,000	3,053,716,625.00
R207	On	15/01/2020	Spot Bond			7.19000	103.56546	7.28500	102.95891			16,192,296,631,740.00	252,057,946	7,481,296,692.00
R208	On	31/03/2021	Spot Bond			7.29500	98.08694	7.39000	97.43708			39,681,988,229,790.00	439,614,562	9,806,433,093.00
R209	On	31/03/2036	Spot Bond			8.53000	78.39477	8.58000	77.93040			36,199,230,150,000.00	243,755,000	11,892,057,282.00
R210	On	31/03/2028	Spot Bond			2.34000	142.54672	2.34000	142.36810			2,812,680,000.00	1,202,000	428,841,958.00
R211	On	31/01/2017	Spot Bond			0.65000	121.15593	0.65000	121.02071			0.00	0	1,655,453,029.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.05000	118.46382	2.04000	118.41719			749,016,700,000.00	365,374,000	2,073,452,216.00
R213	On	28/02/2031	Spot Bond			8.37000	89.38582	8.42000	88.90444			5,891,617,890,000.00	703,897,000	2,756,047,188.00
R214	On	28/02/2041	Spot Bond			6.50000	102.06095	6.50000	102.00804			20,581,983,500,000.00	166,459,000	6,544,490,213.00
R222C	On	15/09/2012	Spot Bond			100.00000	81.65548	100.00000	81.11111			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	55.64592	100.00000	55.27926			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	37.09728	100.00000	36.85284			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	24.73152	100.00000	24.56856			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.48768	100.00000	16.37904			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	10.99179	100.00000	10.91936			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.32786	100.00000	7.27957			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.88524	100.00000	4.85305			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.25683	100.00000	3.23537			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	67.09559	100.00000	66.72761			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	44.84009	100.00000	44.54303			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	29.89339	100.00000	29.69535			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	19.92893	100.00000	19.79690			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.28595	100.00000	13.19793			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	8.85730	100.00000	8.79862			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	5.90487	100.00000	5.86575			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.93658	100.00000	3.91050			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.62439	100.00000	2.60700			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.74959	100.00000	1.73800			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.16639	100.00000	1.15867			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.77760	100.00000	0.77244			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.51840	100.00000	0.51496			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.34560	100.00000	0.34331			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23040	100.00000	0.22887			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15360	100.00000	0.15258			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10240	100.00000	0.10172			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06827	100.00000	0.06781			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04551	100.00000	0.04521			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03034	100.00000	0.03014			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02023	100.00000	0.02009			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01348	100.00000	0.01340			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00899	100.00000	0.00893			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On	21/06/2024	Spot Bond			100.00000	0.00599	100.00000	0.00595			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00400	100.00000	0.00397			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00266	100.00000	0.00265			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00178	100.00000	0.00176			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00118	100.00000	0.00118			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00079	100.00000	0.00078			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00053	100.00000	0.00052			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	29.79431	100.00000	29.57830			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	38.99968	100.00000	38.71384			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.68004	100.00000	2.66039			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.55256	100.00000	9.46336			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	85.33055	100.00000	84.75008			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	84.35405	100.00000	83.78792			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	51.69586	100.00000	51.21317			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	51.43428	100.00000	50.94342			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	10.60799	100.00000	10.53108			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	85.77083	100.00000	85.18736			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES05	On	17/10/2012	Spot Bond			100.00000	94.05685	100.00000	93.33333			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	15.85719	100.00000	15.74096			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.07008	5.87500	102.02220			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	90.52880	100.00000	89.87906			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	22.12096	100.00000	21.96059			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	59.41721	100.00000	58.98644			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	59.75424	100.00000	59.32102			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.57380	100.00000	24.39565			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	11.48724	100.00000	11.41839			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	0.27696	100.00000	0.27495			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	4.03031	100.00000	4.00109			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	4.03031	100.00000	4.00109			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	29.23093	100.00000	29.01901			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	22.57564	100.00000	22.44182			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	14.46986	100.00000	14.36495			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.23127	5.25000	102.18761			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.40211	100.00000	0.39922			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02UOn	12/09/2012	Spot Bond				100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
RPP03UOn	10/10/2012	Spot Bond				100.00000	96.04222	100.00000	95.28796			0.00	0	0.00
RPP04UOn	07/10/2016	Spot Bond				100.00000	2.73313	100.00000	2.71310			0.00	0	0.00
RPP05UOn	21/01/2013	Spot Bond				100.00000	60.29673	100.00000	59.93540			0.00	0	0.00
RW02	On 31/07/2012	Spot Bond				100.00000	96.93890	100.00000	96.21906			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond				100.00000	11.58475	100.00000	11.50800			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond				100.00000	6.97774	100.00000	6.93810			0.00	0	0.00
SBC3	On 06/09/2012	Spot Bond				100.00000	83.33333	100.00000	82.76644		1,000,000,000,000.00	10,000,000	10,000,000.00	
SBK10	On 19/11/2012	Spot Bond				100.00000	88.35697	100.00000	87.73474			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond				100.00000	14.09978	100.00000	14.00688			0.00	0	22,190,000.00
SBK13	On 24/11/2016	Spot Bond				100.00000	10.64682	100.00000	10.56963			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond				8.00000	107.82439	8.00000	107.75508			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond				100.00000	8.88754	100.00000	8.82240			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond				100.00000	7.89036	100.00000	7.83316			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond				100.00000	18.84694	100.00000	18.72276		600,000,000.00	6,000	17,500,000.00	
SBK8	On 10/04/2013	Spot Bond				100.00000	57.98650	100.00000	57.60234			0.00	0	2,400,000.00
SBK9	On 10/04/2018	Spot Bond				100.00000	10.77601	100.00000	10.70462		400,000,000.00	4,000	6,900,000.00	
SBK11	On 09/04/2014	Spot Bond				5.75000	120.86966	5.75000	120.68513			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013	Spot Bond			100.00000	39.90759	100.00000	39.64465			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	55.79705	100.00000	55.42740			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.24104	100.00000	23.08790			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	23.24104	100.00000	23.08790			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	23.24104	100.00000	23.08790			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	57.93615	100.00000	57.55440			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.65733	100.00000	11.58052			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	23.24104	100.00000	23.08790			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.24104	100.00000	23.08790			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	57.97488	100.00000	57.59080			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	7.99486	100.00000	7.93690			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.17468	100.00000	22.01392			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	13.48704	100.00000	16.73657			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.76007	100.00000	2.73984			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	40.16432	100.00000	39.86994			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.55272	100.00000	41.25146			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.27100	100.00000	12.19014			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			100.00000	29.51447	100.00000	29.30049			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.70470	100.00000	11.61891			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.38055	100.00000	0.37779			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.77416	100.00000	0.76903			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	0.59317	100.00000	0.47109			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.28626	100.00000	10.21811			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.09846	10.05000	101.01768			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00074	100.00000	0.00074			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	15.85256	100.00000	15.73764			0.00	0	1,777,800,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.71082	100.00000	1.69484			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.30449	100.00000	0.30165			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.48936	8.00000	106.44368			216,000,000.00	27,000	27,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.78089	100.00000	8.72303			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.43749	100.00000	9.37530			500,000,000.00	5,000	5,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	61.78476	100.00000	61.37766			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	20.04319	100.00000	19.90968			1,000,000,000.00	10,000	2,950,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	53.04292	100.00000	54.88933			0.00	0	15,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.73254	100.00000	5.69457			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.80172	100.00000	5.76307			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.33772	100.00000	10.26276			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	67.24026	100.00000	66.85828			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.39609			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.30708	100.00000	2.29036			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04592	100.00000	0.04553			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	102.06500	6.50000	102.02914			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.21377	100.00000	10.13972			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	48.65947	100.00000	48.33533			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.05400	100.00000	15.94706			0.00	0	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	54.06323	100.00000	53.70507			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	110.61473	100.00000	109.72506			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.65733	100.00000	11.58052			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.61093	100.00000	14.50500		40,300,000,000,000.00	403,000,000	103,000,000.00	
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.45131	100.00000	2.43354			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	5.98464	100.00000	5.94125			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.00406	100.00000	0.99678			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.06894	100.00000	12.98236			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			100.00000	10.68158	100.00000	10.58076			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.52753	100.00000	1.51646			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	1.79708	100.00000	1.78405			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.87128	100.00000	1.85362			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	7.95501	100.00000	7.89361			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.12023	6.75000	101.05129			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	21.06243	100.00000	20.96333			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	102.06665	7.25000	101.83493			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	1.57723	100.00000	1.56250			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.28842			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.28842			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	70.46332	100.00000	70.05758			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870 On	20/01/2013	Spot Bond			100.00000	67.24026	100.00000	66.85828			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	64.24445	100.00000	63.87949			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.03594			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.67784			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.67784			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.20354			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	59.06396	100.00000	58.67160			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.52998			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN918	On	14/08/2012			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
SYN921	On	22/06/2012			100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	21.32004	100.00000	21.17880			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	10.89114	100.00000	10.81898			0.00	0	0.00
T018	On	15/07/2014			100.00000	32.28365	100.00000	32.06861			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	32.45988	100.00000	32.24599			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	100.78259	6.27500	100.73144			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	65.08765	100.00000	64.61059			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	64.13704	100.00000	63.66696			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	87.11217	100.00000	86.49289			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On	28/07/2015	Spot Bond			100.00000	6.33777	100.00000	6.29132			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	105.95032	8.00000	105.88184			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.48892			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.33869	6.27000	100.28782			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.94726	100.00000	28.77567			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	40.96899	100.00000	40.58647			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	95.49827	100.00000	94.76366			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.64090			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	95.42773	100.00000	94.69367			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	96.37535	100.00000	95.63400			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	95.62759	100.00000	94.89200			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	95.88625	100.00000	95.14867			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.47860	100.00000	7.42378			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	8.01024	100.00000	7.95154			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.36468	100.00000	8.30337			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.07355	100.00000	9.00705			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.54614	100.00000	9.47616			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.55549	100.00000	14.44881			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.49604	100.00000	10.41911			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.15687	100.00000	4.12640			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.64090			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.64090			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.64090			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.64090			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.64090			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.64090			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.64090			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.64090			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D2	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.64090			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	30.27873	100.00000	29.72089			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	22.27750	100.00000	22.12991			600,000,000.00	6,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	101.99376	6.00000	101.94505			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.29787	100.00000	11.22343			4,600,000,000.00	46,000	1,005,346,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	13.20177	100.00000	13.11478			2,601,500,000,000.00	26,015,000	339,184,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.06685	100.00000	11.98734			4,000,000,000,000.00	40,000,000	197,009,138.00
TN25	On	19/08/2025	Spot Bond			100.00000	12.60879	100.00000	12.52480			0.00	0	216,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	9.76338	100.00000	9.69905			22,200,000,000.00	222,000	19,922,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.86178	10.00000	99.77894			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.86522	9.75000	99.78444			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.86748	100.00000	9.78881			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.67784			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.52403			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP127	On	10/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	55.29441	100.00000	54.98029			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	13.86393	100.00000	13.77258			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	74.73623	100.00000	74.30256			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.53866	100.00000	31.30750			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.04443	100.00000	12.94882			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.92395	100.00000	19.87003			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.17641	100.00000	14.08300			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	90.89197	100.00000	90.23334			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	42.22238	100.00000	41.91626			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	90.91995	100.00000	90.26111			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	42.35285	100.00000	42.05854			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	91.02068	100.00000	90.36111			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.67668	100.00000	42.36727			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On	08/05/2015	Spot Bond			100.00000	10.07410	100.00000	9.98004			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.25001	100.00000	4.21033			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.79297	100.00000	1.77623			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.82433	100.00000	10.76301			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	16.85252	100.00000	16.74148			500,000,000.00	5,000	60,007,035.00
WS05	On	01/08/2018	Spot Bond			100.00000	14.00260	100.00000	13.89456			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	18.07028	100.00000	17.95122			2,950,000,000,000.00	29,500,000	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.25131	100.00000	11.17718			0.00	0	29,410,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	9.90436	100.00000	9.83910			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.72016	100.00000	9.65611			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.63829	100.00000	9.57479			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	38.37460	100.00000	38.12311			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	31.31716	100.00000	31.10969			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.68190	100.00000	8.62407			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	23.89947	100.00000	23.74114			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.53427	100.00000	19.40415			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	6.78941	100.00000	6.74443			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	13.94525	100.00000	13.85336			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.66258	100.00000	8.60488			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.27663	100.00000	0.27480			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.49479	100.00000	5.46366			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02212	100.00000	0.02200			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.49479	100.00000	5.46366			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.71762	100.00000	14.63401			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.05686	100.00000	14.97133			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.11541	100.00000	14.03522			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.11541	100.00000	14.03522			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.38445	100.00000	13.30842			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.38445	100.00000	13.30842			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.66727	100.00000	12.59531			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.66727	100.00000	12.59531			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	11.92197	100.00000	11.85442			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016	On	20/07/2015	Spot Bond			100.00000	11.92197	100.00000	11.85442			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.24219	100.00000	11.17849			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.24219	100.00000	11.17849			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.58111	100.00000	10.52116			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.58111	100.00000	10.52116			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.01565	100.00000	9.95891			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.48041	100.00000	9.42670			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.08456	100.00000	7.04431			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.69223	100.00000	6.65421			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.29766	100.00000	6.26188			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.29766	100.00000	6.26188			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	5.94977	100.00000	5.91472			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.60847	100.00000	5.57543			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.26596	100.00000	5.23494			0.00	0	0.00
Total for j-Bonds :											,048,990,230,757,370.00	,151,975,855	108,349,725,953.00	
Grand Total:											18,991,564,183,770.00	52,095,587	08,351,255,789.00	